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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 01/04/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.77000		90.77000		90.76000	90.76000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	775.16300		775.16300		777.18500	777.18500			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	783.27500		783.27500		785.32100	785.32100			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	791.99200		791.99200		794.06400	794.06400			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	800.87000		800.87000		802.96600	802.96600			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	847.73000		847.73000		851.52100	851.52100			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	856.60100		856.60100		860.43500	860.43500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	866.13500		866.13500		870.01400	870.01400			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	875.84400		875.84400		879.76700	879.76700			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	746.35700		746.35700		748.63600	748.63600			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	754.16700		754.16700		756.47300	756.47300			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	762.56100		762.56100		764.89500	764.89500			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 03/02/2022	Index Future	771.10900		771.10900		773.46900	773.46900			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.07853		72.14305		12.01550	72.45740			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	12.35863		72.92350		12.29272	73.24158			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.63993		69.96904		12.57106	70.29090			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.94382		70.77041		12.87174	71.09604			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	12.51107		70.82181		12.48357	70.97338			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.77515		71.58828		12.74629	71.74185			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	13.04283		68.13617		13.01254	68.29171			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	13.32212		68.91692		13.29035	69.07432			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	737.71900		737.71900		739.96300	739.96300			0.00	29,508,760.00	4	999.0
GOVI	On 05/08/2021	GOVI	745.43800		745.43800		747.71000	747.71000			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	753.73500		753.73500		756.03400	756.03400			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	762.18400		762.18400		764.50900	764.50900			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.38069		150.38069		150.39779	150.39779			0.00	0.00	0	5,536.0
I2025	On 05/08/2021	Bond Future	150.47717		150.47717		150.49509	150.49509			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.17051		152.17051		152.18911	152.18911			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.35463		152.35463		152.37361	152.37361			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	108.91060		108.91060		108.58340	108.58340			0.00	0.00	0	2,808.0
I2029	On 05/08/2021	Bond Future	110.08879		110.08879		109.75852	109.75852			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	110.17708		110.17708		109.84348	109.84348			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	111.43814		111.43814		111.10086	111.10086			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 06/05/2021	Bond Future		102.59877	102.59877		103.27597	103.27597			0.00	0.00	0	10,050.0
I2033	On 05/08/2021	Bond Future		103.70861	103.70861		104.39367	104.39367			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future		103.65100	103.65100		104.34401	104.34401			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		104.83726	104.83726		105.53845	105.53845			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future		115.58181	115.58181		115.56786	115.56786			0.00	0.00	0	7,969.0
I2038	On 05/08/2021	Bond Future		115.11048	115.11048		115.09695	115.09695			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future		116.40613	116.40613		116.39274	116.39274			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		115.98634	115.98634		115.97292	115.97292			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future		103.58366	103.58366		104.81568	104.81568			0.00	0.00	0	15,133.0
I2046	On 05/08/2021	Bond Future		104.70429	104.70429		105.95006	105.95006			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future		104.07495	104.07495		105.33509	105.33509			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		105.26644	105.26644		106.54090	106.54090			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future		107.30014	107.30014		108.39386	108.39386			0.00	0.00	0	11,044.0
I2050	On 05/08/2021	Bond Future		106.53331	106.53331		107.63949	107.63949			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future		107.73234	107.73234		108.85119	108.85119			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		107.01788	107.01788		108.14954	108.14954			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future		280.64500	280.64500		281.64300	281.64300			0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future		283.65100	283.65100		284.66100	284.66100			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future		286.87600	286.87600		287.89900	287.89900			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future		290.16000	290.16000		291.19400	291.19400			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future		3.69500	96.30500		3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future		3.74000	96.26000		3.75000	96.25000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future		3.78500	96.21500		3.79500	96.20500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future		3.83000	96.17000		3.84000	96.16000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future		3.90000	96.10000		3.91000	96.09000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future		3.93500	96.06500		3.94500	96.05500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future		4.26000	95.74000		4.28000	95.72000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future		4.40000	95.60000		4.41000	95.59000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.84000	95.16000		4.87000	95.13000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		4.98500	95.01500		5.01000	94.99000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		5.36500	94.63500		5.39500	94.60500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		5.49000	94.51000		5.51000	94.49000			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future		7.59579	117.12327		7.53162	117.43595		9.07	0.00	219,723,254.52	1,876	107,199.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 06/05/2021	Bond Future	7.30	Put	2,164.04000		2.16404	1,979.16000	1.97916	2,164.040		9.02	0.67	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	1,307.19000		1.30719	1,177.88000	1.17788	1,307.190		9.11	0.49	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,327.66000		1.32766	1,511.03000	1.51103	1,327.660		9.11	0.51	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.80203	113.08069		7.73370	113.39720			8.61	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			8.00628	114.32701		7.93350	114.64739			7.84	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.23412	110.32777		8.15640	110.65188			7.15	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			321.14533	321.14533		321.17047	321.17047				0.00	0.00	0	2,993.0
R197	On 05/08/2021	Bond Future			316.61688	316.61688		316.64377	316.64377				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.18017	320.18017		320.20841	320.20841				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			315.74609	315.74609		315.77503	315.77503				0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			230.81106	230.81106		231.47549	231.47549				0.00	0.00	0	9,236.0
R202	On 05/08/2021	Bond Future			229.05741	229.05741		229.73001	229.73001				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			231.63488	231.63488		232.31594	232.31594				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			229.98429	229.98429		230.67333	230.67333				0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			5.36939	105.54657		5.35041	105.57970			2.25	0.00	0.00	0	40,647.0
R2023	On 05/08/2021	Bond Future			5.56340	106.66197		5.54080	106.69593			2.11	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.78123	103.92939		5.75381	103.96408			2.01	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.10800	105.09480		6.07352	105.13000			1.71	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future			9.61906	92.77121		9.55043	93.14668			15.43	0.00	1,948,195.41	21	114,969.0
R2030	On 06/05/2021	Bond Future	7.97	Call	25.63000	0.02563		35.90000	0.03590	25.630		14.84	0.02	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	309.92000	0.30992		382.94000	0.38294	309.920		14.95	0.14	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	4,467.14000	4.46714		4,183.98000	4.18398	4,467.140		15.04	0.81	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	4,234.28000	4.23428		3,959.14000	3.95914	4,234.280		15.07	0.80	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	4,007.62000	4.00762		3,740.80000	3.74080	4,007.620		15.10	0.78	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	3,090.66000	3.09066		2,863.27000	2.86327	3,090.660		15.26	0.68	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	970.16000	0.97016		1,127.60000	1.12760	970.160		15.29	0.34	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	1,098.92000	1.09892		996.32000	0.99632	1,098.920		15.80	0.35	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	133.07000	0.13307		118.72000	0.11872	133.070		16.59	0.06	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.85453	89.74662		9.78256	90.12649			14.92	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	225.06000	0.22506		257.06000	0.25706	225.060		14.39	0.07	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,024.81000	1.02481		1,128.30000	1.12830	1,024.810		14.40	0.24	0.00	0	200.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 05/08/2021	Bond Future	8.83	Call	1,090.89000		1.09089	1,199.04000	1.19904	1,090.890	14.43	0.25	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,261.56000		1.26156	1,381.21000	1.38121	1,261.560	14.48	0.28	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	2,175.65000		2.17565	2,346.57000	2.34657	2,175.650	14.75	0.41	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.75	Put	3,431.16000		3.43116	3,253.41000	3.25341	3,431.160	14.92	0.51	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.15	Put	2,467.37000		2.46737	2,328.85000	2.32885	2,467.370	15.24	0.41	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	2,176.09000		2.17609	2,051.01000	2.05101	2,176.090	15.40	0.37	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	307.85000		0.30785	284.10000	0.28410	307.850	16.01	0.08	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			10.07798		90.73620	10.00267	91.12059		13.66	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	781.33000		0.78133	853.12000	0.85312	781.330	13.15	0.17	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,290.51000		1.29051	1,395.24000	1.39524	1,290.510	13.15	0.25	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	1,917.08000		1.91708	2,055.38000	2.05538	1,917.080	13.24	0.33	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	3,375.68000		3.37568	3,573.18000	3.57318	3,375.680	13.60	0.48	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	1,724.57000		1.72457	1,633.72000	1.63372	1,724.570	14.65	0.26	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	1,486.72000		1.48672	1,405.89000	1.40589	1,486.720	14.65	0.23	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			10.32311		87.74982	10.24415	88.13857		12.57	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	846.01000		0.84601	919.11000	0.91911	846.010	11.95	0.17	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	6,924.20000		6.92420	6,672.05000	6.67205	6,924.200	12.01	0.67	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	5,509.85000		5.50985	5,291.78000	5.29178	5,509.850	12.27	0.58	0.00	0	101.0	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future			10.46878		86.68943	10.39517	87.11582		18.54	0.00	0.00	0	137,207.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	1,602.01000		1.60201	1,827.82000	1.82782	1,602.010	18.40	0.45	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	24.70000		0.02470	21.93000	0.02193	24.700	20.02	0.01	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.70527		87.60552	10.62838	88.03684		17.24	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.94072		84.42566	10.86044	84.86201		16.58	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,169.47000		1.16947	1,271.66000	1.27166	1,169.470	15.85	0.21	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	1,829.59000		1.82959	1,971.37000	1.97137	1,829.590	15.85	0.30	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	1,192.57000		1.19257	1,123.70000	1.12370	1,192.570	17.81	0.18	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			11.19197		85.37271	11.10808	85.81404		14.59	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	753.39000		0.75339	822.71000	0.82271	753.390	13.87	0.14	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	939.91000		0.93991	1,022.34000	1.02234	939.910	13.87	0.17	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	9,379.52000		9.37952	9,066.21000	9.06621	9,379.520	13.87	0.73	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	7,947.24000		7.94724	7,659.71000	7.65971	7,947.240	13.87	0.67	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	6,773.09000		6.77309	6,511.87000	6.51187	6,773.090	14.01	0.62	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	6,069.10000		6.06910	5,826.14000	5.82614	6,069.100	14.16	0.57	0.00	0	97.0	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future			11.13514		85.95818	11.08188	86.28672		20.65	0.00	0.00	0	99,068.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	231.78000		0.23178	279.70000	0.27970	231.780	19.32	0.10	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	373.32000		0.37332	441.37000	0.44137	373.320	19.32	0.15	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	552.48000		0.55248	641.82000	0.64182	552.480	19.50	0.20	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	4,488.12000		4.48812	4,271.18000	4.27118	4,488.120	19.70	0.75	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	1,292.10000		1.29210	1,445.06000	1.44506	1,292.100	20.10	0.37	0.00	0	1,650.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 06/05/2021	Bond Future	11.05	Put	2,448.48000	2.44848		2,310.56000	2.31056	2,448.480	20.43	0.53	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	2,225.39000	2.22539		2,430.81000	2.43081	2,225.390	20.54	0.52	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	1,669.61000	1.66961		1,569.96000	1.56996	1,669.610	20.73	0.41	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	1,173.62000	1.17362		1,101.39000	1.10139	1,173.620	21.03	0.31	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	549.84000	0.54984		516.18000	0.51618	549.840	21.93	0.17	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	120.09000	0.12009		113.20000	0.11320	120.090	22.42	0.05	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	85.83000	0.08583		81.02000	0.08102	85.830	22.42	0.04	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.37579	86.86659		11.32016	87.19899		19.28	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	988.78000	0.98878		1,067.81000	1.06781	988.780	18.17	0.20	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	5,991.56000	5.99156		5,798.63000	5.79863	5,991.560	18.49	0.63	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	3,916.18000	3.91618		3,774.66000	3.77466	3,916.180	19.16	0.48	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.61478	83.34892		11.55674	83.68524		18.72	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,506.73000	1.50673		1,597.22000	1.59722	1,506.730	17.76	0.24	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,660.04000	1.66004		1,757.15000	1.75715	1,660.040	17.76	0.26	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,291.42000	2.29142		2,413.41000	2.41341	2,291.420	17.76	0.33	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	6,477.06000	6.47706		6,294.89000	6.29489	6,477.060	18.08	0.58	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	4,395.19000	4.39519		4,258.13000	4.25813	4,395.190	18.72	0.45	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	1,103.99000	1.10399		1,060.55000	1.06055	1,103.990	20.14	0.15	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.87332	84.28382		11.81265	84.62403		16.50	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,016.02000	1.01602		1,079.24000	1.07924	1,016.020	15.72	0.17	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	9,514.04000	9.51404		9,287.31000	9.28731	9,514.040	15.72	0.69	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	6,529.43000	6.52943		6,349.39000	6.34939	6,529.430	16.02	0.56	0.00	0	683.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 06/05/2021	Bond Future			11.39687	81.34965		11.33856	81.70439		22.17	0.00	10,575,454.50	130	128,524.0	
R2037	On 05/08/2021	Bond Future			11.64065	77.95407		11.57973	78.31286		21.80	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.87059	78.81394		11.80710	79.17698		20.05	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	3,774.55000	3.77455		3,953.49000	3.95349	3,774.550	19.55	0.46	29,372,922.27	821	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	3,757.25000	3.75725		3,627.93000	3.62793	3,757.250	20.37	0.39	25,911,274.93	821	792.0	
R2037	On 03/02/2022	Bond Future			12.11946	75.44370		12.05316	75.81090		18.64	0.00	0.00	0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future			11.46439	83.62509		11.43140	83.83909		22.46	0.00	9,198,759.90	110	84,776.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	734.86000	0.73486		811.29000	0.81129	734.860	21.32	0.23	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	2,711.33000	2.71133		2,866.20000	2.86620	2,711.330	22.57	0.56	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	72.14000	0.07214		71.92000	0.07192	72.140	24.50	0.03	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.70115	80.00324		11.66663	80.21989		22.22	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	2,303.41000	2.30341		2,397.70000	2.39770	2,303.410	21.22	0.36	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	3,683.15000	3.68315		3,806.38000	3.80638	3,683.150	21.98	0.49	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	240.93000	0.24093		235.04000	0.23504	240.930	24.11	0.05	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.92407	80.88575		11.88806	81.10507		20.53	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			12.16514	77.28854		12.12751	77.51039		19.18	0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future			11.51637		80.25181		11.48836	80.43388		23.53	0.00	0.00	0	62,001.0
R2044	On 06/05/2021	Bond Future	10.70	Call	481.65000		0.48165		533.75000	0.53375	481.650	22.07	0.17	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	3,961.70000		3.96170		3,870.07000	3.87007	3,961.700	22.89	0.67	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	1,821.74000		1.82174		1,935.61000	1.93561	1,821.740	23.32	0.44	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,729.74000		2.72974		2,665.92000	2.66592	2,729.740	23.39	0.54	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	1,581.99000		1.58199		1,547.39000	1.54739	1,581.990	23.98	0.37	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	540.18000		0.54018		533.60000	0.53360	540.180	25.67	0.16	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.74457		76.71946		11.71524	76.90380		23.27	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.95917		77.56581		11.92855	77.75248		21.48	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			12.19107		74.05646		12.15905	74.24531		20.06	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			11.42557		79.45718		11.40755	79.57748		23.89	0.00	7,468,974.92	94	137,267.0
R2048	On 06/05/2021	Bond Future	10.90	Call	907.88000		0.90788		968.10000	0.96810	907.880	22.75	0.27	0.00	0	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	2,247.69000		2.24769		2,341.79000	2.34179	2,247.690	23.74	0.50	0.00	0	1,030.0
R2048	On 05/08/2021	Bond Future			11.63893		80.29689		11.62005	80.41882		22.39	0.00	0.00	0	5,000.0
R2048	On 05/08/2021	Bond Future	10.30	Call	989.15000		0.98915		1,023.72000	1.02372	989.150	20.73	0.19	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,270.84000		1.27084		1,311.83000	1.31183	1,270.840	20.73	0.24	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,041.03000		2.04103		2,096.28000	2.09628	2,041.030	21.02	0.33	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	2,832.62000		2.83262		2,899.07000	2.89907	2,832.620	21.58	0.41	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.84965		76.76992		11.82991	76.89341		21.90	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			12.07655		77.63106		12.05588	77.75603		19.31	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.06561		65.92258		11.00201	66.26181		24.72	0.00	0.00	0	26,392.0
R209	On 06/05/2021	Bond Future	9.50	Call	83.23000		0.08323		106.19000	0.10619	83.230	23.91	0.04	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	162.42000		0.16242		201.17000	0.20117	162.420	23.91	0.08	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	511.93000		0.51193		601.86000	0.60186	511.930	24.03	0.19	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	627.89000		0.62789		731.18000	0.73118	627.890	24.12	0.23	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,542.25000		3.54225		3,342.34000	3.34234	3,542.250	24.35	0.68	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,197.84000		2.19784		2,057.28000	2.05728	2,197.840	24.72	0.51	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,572.81000		1.57281		1,466.20000	1.46620	1,572.810	25.00	0.41	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	956.10000		0.95610		888.38000	0.88838	956.100	25.65	0.28	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	329.27000		0.32927		305.23000	0.30523	329.270	26.52	0.12	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			11.27818		66.61927		11.21205	66.96240		22.81	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.48823		64.21304		11.41951	64.56016		21.93	0.00	0.00	0	2,255.0
R209	On 04/11/2021	Bond Future	9.50	Call	960.95000		0.96095		1,032.16000	1.03216	960.950	21.14	0.18	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	7,471.56000		7.47156		7,254.94000	7.25494	7,471.560	21.14	0.66	0.00	0	6,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	3,224.41000		3.22441		3,105.56000	3.10556	3,224.410	22.55	0.38	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.70985		64.93331		11.63840	65.28438		19.30	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R186	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On	06/05/2021			Bond Future	200.10376	200.10376		200.84427	200.84427			0.00	0.00	0	1,440.0
R210	On	05/08/2021			Bond Future	202.26848	202.26848		203.01790	203.01790			0.00	0.00	0	0.0
R210	On	04/11/2021			Bond Future	201.80439	201.80439		202.56283	202.56283			0.00	0.00	0	0.0
R210	On	03/02/2022			Bond Future	204.11423	204.11423		204.88175	204.88175			0.00	0.00	0	0.0
R210	On	31/03/2028			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On	06/05/2021			Bond Future	171.78472	171.78472		171.78058	171.78058			0.00	0.00	0	2,930.0
R212	On	05/08/2021			Bond Future	171.31129	171.31129		171.30787	171.30787			0.00	0.00	0	0.0
R212	On	04/11/2021			Bond Future	173.23932	173.23932		173.23640	173.23640			0.00	0.00	0	0.0
R212	On	31/01/2022			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On	06/05/2021			Bond Future	10.07000	82.49779		9.99628	82.89394		18.01	0.00	0.00	0	9,143.0
R213	On	05/08/2021			Bond Future	10.29517	83.36963		10.21819	83.77037		16.64	0.00	0.00	0	0.0
R213	On	04/11/2021			Bond Future	10.52000	80.75873		10.43968	81.16412		15.93	0.00	0.00	0	0.0
R213	On	03/02/2022			Bond Future	10.76471	81.66439		10.68075	82.07440		14.02	0.00	0.00	0	0.0
R213	On	03/02/2022	8.63	Call	Bond Future	787.90000	0.78790		859.02000	0.85902	787.900	13.33	0.16	0.00	0	200.0
R213	On	03/02/2022	8.80	Call	Bond Future	924.81000	0.92481		1,005.37000	1.00537	924.810	13.33	0.18	0.00	0	102.0
R213	On	03/02/2022	9.58	Put	Bond Future	7,843.86000	7.84386		7,565.86000	7.56586	7,843.860	13.33	0.70	0.00	0	200.0
R213	On	03/02/2022	9.76	Put	Bond Future	7,151.08000	7.15108		6,886.55000	6.88655	7,151.080	13.34	0.67	0.00	0	102.0
R213	On	03/02/2022	10.15	Put	Bond Future	5,856.96000	5.85696		5,623.96000	5.62396	5,856.960	13.60	0.59	0.00	0	200.0
R213	On	03/02/2022	10.25	Put	Bond Future	5,555.75000	5.55575		5,330.83000	5.33083	5,555.750	13.67	0.57	0.00	0	102.0
R213	On	28/02/2031			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On	28/02/2031			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On	06/05/2021			Bond Future	11.37933	63.16160		11.35115	63.31290		26.76	0.00	0.00	0	14,809.0
R214	On	05/08/2021			Bond Future	11.58857	63.82911		11.55919	63.98228		24.64	0.00	0.00	0	0.0
R214	On	04/11/2021			Bond Future	11.79496	61.25508		11.76437	61.41013		23.76	0.00	0.00	0	0.0
R214	On	03/02/2022			Bond Future	12.01642	61.94214		11.98453	62.09899		20.86	0.00	0.00	0	0.0
R214	On	28/02/2041			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On	28/02/2041			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>														<b>333,707,596.45</b>	<b>3,877</b>	<b>1 232 969.0</b>

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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**Grand Total:** 333,707,596.45 3,877 1 232 969.0